

Theme:

„Liquid Alternatives - Inside the Black Box of Quantitative Investing“

04. October 2016, München

Hotel Vier Jahreszeiten Kempinski München
Maximilianstrasse 17
80539 München

05. October 2016, Frankfurt

The Westin Grand Frankfurt
Konrad-Adenauer-Straße 7
60313 Frankfurt

AGENDA

From 15:00 h

Registration

15:30 h

Welcome words BAI and Efficient Capital Management

15:30 - 16:00 h

Introduction and Overview - The View from 10,000 feet

Michael Marcey, Managing Director, Efficient Capital Management

Mit freundlicher
Unterstützung von:



16:00 - 17:00 h

Two ways to think about quantitative investing

Momentum and Long-Term Trend Following

Dr. Bruno Gmuer, Founding Partner, Quantica Capital

CTA Strategy Styles and Diversified Systematic Portfolios

Dr. Adrian Eterovic, CEO, Episteme Capital Partners

17:00 - 17:30 h

The Dynamics of Creating the Best Team

Chad Martinson, Managing Director, Efficient Capital Management

17:30 - 18:00 h

Panel - Q&A with managers

▪ **Participants:**

Chad Martinson

Dr. Bruno Gmuer

Dr. Adrian Eterovic

▪ **Moderator:**

Volker Gillhaus, Managing Director, BAI

from 18:00 h

Drinks and Get-together

Mit freundlicher
Unterstützung von:



Anmeldung/Rückfragen:

Die Veranstaltung ist für BAI Mitglieder, institutionelle Endinvestoren sowie Teilnehmer, die auf Einladung von Efficient Capital Management kommen, kostenfrei.

Für Nichtmitglieder ist eine Teilnahmegebühr in Höhe von € 150,- zzgl. MwSt. fällig. Ihre verbindliche Anmeldung nehmen Sie bitte online unter www.bvai.de, Rubrik Events, Anmeldung BAI Insight vor.

Bitte beachten Sie, dass die Teilnehmerzahl begrenzt ist. Nach der Veranstaltung möchten wir Sie herzlich zu einem Imbiss einladen. Rückfragen richten Sie bitte an die Geschäftsstelle des BAI unter 0228-96987-0 oder info@bvai.de.

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Michael R. Marcey -- Mr. Marcey is the Managing Director, Business Development for Efficient Capital Management, LLC and a member of the Leadership Team at Efficient. He is involved in the coordination of staff and global business development specialists as well as leadership development and strategic planning. Mr. Marcey graduated from Carnegie-Mellon University in 1973 with a BA in Social Relations. He earned a M.Div. from Covenant Theological Seminary in 1977 and an STM from Concordia Seminary in 1983. Prior to Efficient, Mr. Marcey was involved in starting and growing not-for-profit organizations and in leadership development, education and training for young leaders. Mr. Marcey holds a Series 3 license and has been at Efficient since 2004.

Chad R. Martinson – Mr. Martinson is the Managing Director, Investments, a member of the Investment Team and a member of the Leadership Team at Efficient. Mr. Martinson trained in the physical sciences and worked as a senior IT consultant during the dotcom boom. He joined Efficient Capital Management in 2002 as the Chief Technology Officer and became a member of the Investment Team in 2005. He has served as the Portfolio Manager for Efficient Capital Management's flagship managed futures fund since the beginning of 2008 where he directs the investment of more than \$1.6 billion in nominal assets. Mr. Martinson graduated from Taylor University in 1994 with a BA in Chemistry/Pre-med. He holds a Series 3 license and is a Chartered Alternative Investment Analyst Designee (CAIASM).

Bruno Gmuer – Dr. Gmür is a founding partner of Quantica Capital. He is responsible for investments, portfolio management and R&D at Quantica. Prior to founding Quantica, he held positions at Swiss Re in actuarial pricing and financial reinsurance structuring and at Bank Julius Baer, where he was a voting member of the bank's strategic asset allocation committee and responsible with his quantitative team for the portfolio construction and risk management of the bank's strategy funds. Before that, he was teaching graduate courses in game theory and financial economics at the University of Zurich. He has a Ph.D. in Financial Economics from the University of Zurich (Dr. oec. publ., "summa cum laude") and a master degree in Mathematics from the Swiss Federal Institute of Technology (dipl. math. ETH). He is a qualified actuary and full member of the Swiss Association of Actuaries.

Adrian Eterovic – Dr. Eterovic is the CEO, CIO, and a founding partner of Episteme Capital. Prior to founding Episteme, Mr. Eterovic was the CEO of JWM Partners (UK) from 2004 to 2009 and was co-chairman of JWM Partners' Investment Committee from 2003 to 2005. From 1993 to 1999 he was with Long-Term Capital Management and prior to that he was with Salomon Brothers Inc. (1993) and Merrill Lynch (1992). He holds an M.Sc. in Statistics from Imperial College London (2015), a Ph.D. and an M.A. in Economics from Harvard University (1994), an Sc.D. and two M.S. in Structural, Mechanical, and Civil Engineering (respectively) from the Massachusetts Institute of Technology (1992).